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APPROXIMATE SOLUTION FREDHOLM INTEGRAL EQUATION OF THE SECOND KIND BY THE OPTIMAL QUADRATURE METHOD

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In the world, special attention is paid to the creation of various optimal calculation methods. This article is devoted to the construction of derivative optimal quadrature formulas in the space of differentiable functions using the Sobolev method. This quadrature formula consists of a linear combination of the values of the interval $[0, 1]$ up to the second derivative of the function at all nodes. The error of the quadrature formulas is estimated by the norm of the error functional. We obtain the optimal quadrature formula by minimizing the norm of the error functional by the coefficients of the derivative quadrature formula. The resulting optimal quadrature formulas are exact for all degree functions. In addition, some methods for the numerical solution of Fredholm integral equations of the second type are given. These methods are derivative optimal quadrature formulas and Simpson's $1/3$ method. Numerical examples are provided to demonstrate the effectiveness and accuracy of the work presented.

Keywords: Sobolev space, Fredholm integral equations, derivative optimal quadrature formula, error functional, Sobolev method, optimal coefficients.

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1 Introduction. Statement problem

Numerical analysis is a branch of mathematics that deals with the development of effective methods for obtaining numerical solutions to complex problems. Due to the development of computing technology, numerical problem solving is developing. As a result, many practical software packages (Mathlab, Wolframalfa, Maple, C++, etc.) were created to solve complex problems effectively and easily. These applications solve problems using numerical methods, where the user can get results by entering the necessary variables without knowing the theoretical side of the numerical method. So, the question arises as to why we need to learn the number of methods when the application package is created. Here are some reasons to have a basic understanding of the theoretical foundations of numerical methods:

1. The study of numerical methods and their analysis allows the development of new numerical methods or, if the existing methods do not provide sufficient accuracy, it is necessary to choose another effective method.

2. There are many ways to solve problems, but it is important to choose the right method to achieve a clear result in a short time.

3. It is important to use numerical methods appropriately based on the specifics of the problem, and when the results are not as expected, it is important to understand what is going wrong in the program.

It is known that optimal quadrature formulas with derivative are methods of approximate calculation of definite integrals. They are necessary for calculating the integrals when an antiderivative of the functions under the integral cannot be expressed by elementary functions or the integrand exists only at discrete points. The use of formulas with a high level of algebraic accuracy in the integration of non-smooth functions does not lead to the good results. Therefore, it is important to construct optimal quadrature formulas with derivatives in the space of differentiable functions and estimate their errors. In this work, optimal quadrature formulas with derivatives are obtained based on the variational approach for the approximate calculation of definite integrals using the values of the given function up to the second order derivative at the nodes.

We consider the following quadrature formula with derivatives

$$\int_0^1 u(x)dx \cong \sum_{\beta=0}^N C_0[\beta]u(h\beta) + \frac{h^2}{12}(u'(0) - u'(1)) + \sum_{\beta=0}^N C_1[\beta]u''(h\beta), \quad (1)$$

the difference below is called the error of the quadrature formula (1)

$$(\ell_N, u) = \int_0^1 u(x)dx - \sum_{\beta=0}^N C_0[\beta]u(h\beta) - \frac{h^2}{12}(u'(0) - u'(1)) - \sum_{\beta=0}^N C_1[\beta]u''(h\beta)$$

, with error functional

$$\ell_N(x) = \varepsilon_{[0,1]}(x) - \sum_{\beta=0}^N C_0[\beta]\delta(x - h\beta) + \frac{h^2}{12}(\delta'(x) - \delta'(x - 1)) - \sum_{\beta=0}^N C_1[\beta]\delta''(x - h\beta), \quad (2)$$

where $\varepsilon_{[0,1]}(x)$ is the indicator of the interval $[0, 1]$, $\delta(x)$ is the Dirac delta-function, $C_0[\beta] = \begin{cases} \frac{h}{2}, & \beta = 0, N, \\ h, & \beta = \overline{1, N-1}, \end{cases}$ $C_1[\beta]$, $\beta = \overline{0, N}$ are unknown coefficients of the formula (1), $h = \frac{1}{N}$, N is a natural number.

The error functional $\ell_N(x)$ corresponding to the derived quadrature formula (1) is a linear, continuous functional defined in the conjugate space $L_2^{(m)*}(0, 1)$.

According to the definition of the functional norm

$$\|\ell_N\|_{L_2^{(m)*}} = \sup_{\|u\|_{L_2^{(m)}} \neq 0} \frac{|(\ell_N, u)|}{\|u\|_{L_2^{(m)}}},$$

from this, using the definition of supremum, we get the Cauchy-Schwarz inequality

$$|(\ell_N, u)| \leq \|u\|_{L_2^{(m)}} \cdot \|\ell_N\|_{L_2^{(m)*}}.$$

As it can be seen from this inequality, the error of the derived quadrature formula (1) is estimated by the product of the norm of the error functional $\ell_N(x)$ obtained from the

conjugate space $L_2^{(m)*}$ and the norm of the function u obtained from the space $L_2^{(m)}$. When $\|u\|_{L_2^{(m)}} = 1$

$$\|\ell_N\|_{L_2^{(m)*}} = \sup_{\|u\|_{L_2^{(m)}}=1} |(\ell_N, u)|. \quad (3)$$

Thus, the evaluation of the error of the quadrature formula (1) on the $L_2^{(m)}(0, 1)$ space elements (2) is related to the norm of the error functional ℓ_N in the $L_2^{(m)*}(0, 1)$ conjugate space. The norm of the error function (1) depends on the coefficients and nodes of the quadrature formula. In this work, we solve the problem of minimizing the norm of the ℓ_N error functional only by coefficients when the nodes are fixed. In this work, a quadrature formula with derivatives is constructed using the Sobolev method based on the discrete analog of the d^{2m-4}/dx^{2m-4} differential operator in $L_2^{(m)}(0, 1)$ space [1, 7, 9]. Since the error function ℓ_N is defined in space $L_2^{(m)}(0, 1)$, it satisfies the following conditions

$$(\ell_N, x^\alpha) = 0, \quad \alpha = 0, 1, 2, \dots, m-1. \quad (4)$$

Therefore, the condition $N \geq m-2$ must be fulfilled for quadrature formulas with derivatives of the form (1) to exist. As noted above by the Cauchy-Schwarz inequality, the error of the quadrature formula (1) is estimated by the norm of the error functional (2). Moreover, the norm of the error function (2) depends on $C_1[\beta]$ coefficients, and we minimize the norm of the error function by $C_1[\beta]$ coefficients. $C_1[\beta]$ coefficients that satisfy equality (3) are called optimal coefficients and are denoted by $\mathring{C}_1[\beta]$, and the corresponding quadrature formula is called the *optimal quadrature formula*. Thus, in order to construct the optimal quadrature formula with derivatives in the form (1), we need to solve the following problems [1–3].

Problem 1. *Finding the general view of the error functional norm (2) of the quadrature formula with derivatives of the form (1) in $L_2^{(m)*}(0, 1)$ space.*

Problem 2. *To find the coefficients that give the minimum to the norm of the error functional.*

We present the main results obtained in this work in the next section.

2 Main results

To solve **Problem 1**, we use the Riess theorem about the general form of a linear continuous functional and the concept of an extremal function. The norm of the error function of the quadrature formula can be written as follows [1–3, 10]:

$$\|\ell_N\|_{L_2^{(m)*}(0, 1)}^2 = (\ell_N, U_\ell) = (\ell_N(x), ((-1)^m \ell_N(x) * G_{m-2}(x) + P_{m-1}(x))),$$

where

$$U_\ell(x) = (-1)^m \ell_N(x) * G_{m-2}(x) + P_{m-1}(x),$$

$$G_{m-2}(x) = \frac{|x|^{2m-5}}{2 \cdot (2m-5)!},$$

is a solution of the equation

$$\frac{d^{2m-4}}{dx^{2m-4}} G_{m-2}(x) = \delta(x).$$

The following is true [8, 12].

Theorem 1. *An overview of the norm of the error functional (2) corresponding to the derivative quadrature formula (1) is as follows*

$$\begin{aligned} \left\| \ell_N \left| L_2^{(m)*} \right. \right\|^2 &= (-1)^m \left[\sum_{\beta=0}^N C_1[\beta] \sum_{\gamma=0}^N C_1[\gamma] \frac{|h\beta - h\gamma|^{2m-5}}{2(2m-5)!} - 2 \sum_{\beta=0}^N C_1[\beta] \int_0^1 \frac{|x - h\beta|^{2m-3}}{2(2m-3)!} dx - \right. \\ &\quad - \frac{h^2}{6} \sum_{\beta=0}^N C_1[\beta] \left[\frac{(h\beta)^{2m-4} + (1-h\beta)^{2m-4}}{2(2m-4)!} \right] + 2 \sum_{\beta=0}^N C_0[\beta] \sum_{\gamma=0}^N C_1[\gamma] \frac{|h\beta - h\gamma|^{2m-3}}{2(2m-3)!} - \\ &\quad - \frac{h^2}{6} \sum_{\beta=0}^N C_0[\beta] \left[\frac{(h\beta)^{2m-2} + (1-h\beta)^{2m-2}}{2(2m-2)!} \right] - 2 \sum_{\beta=0}^N C_0[\beta] \int_0^1 \frac{|x - h\beta|^{2m-1}}{2(2m-1)!} dx + \\ &\quad \left. + \sum_{\beta=0}^N C_0[\beta] \sum_{\gamma=0}^N C_0[\gamma] \frac{|h\beta - h\gamma|^{2m-1}}{2(2m-1)!} + \frac{h^2}{6(2m-1)!} + \frac{1}{(2m+1)!} + \frac{h^4}{144(2m-3)!} \right]. \end{aligned}$$

Theorem 2. *Coefficients of the optimal quadrature formula with derivatives in the form (1) in $L_2^{(m)}(0, 1)$ space are determined as follows*

$$\begin{aligned} C_1[0] &= h^3 \sum_{k=1}^{m-3} d_k \frac{q_k^N - q_k}{1 - q_k}, \\ C_1[\beta] &= h^3 \sum_{k=1}^{m-3} d_k \left(q_k^\beta + q_k^{N-\beta} \right), \quad \beta = \overline{1, N-1}, \\ C_1[N] &= h^3 \sum_{k=1}^{m-3} d_k \frac{q_k^N - q_k}{1 - q_k}, \end{aligned}$$

where d_k satisfy the following system of $m-3$ linear equations

$$\sum_{k=1}^{m-3} d_k \sum_{i=1}^l \frac{q_k^{N+i} + (-1)^{i+1} q_k}{(1 - q_k)^{i+1}} \Delta^i 0^l = \frac{B_{l+3}}{(l+1)(l+2)(l+3)}, \quad l = \overline{1, m-3},$$

here B_{l+3} are Bernoulli numbers, $\Delta^i \gamma^l$ is the finite difference of order i of γ^j , q_k are the roots of the Euler-Frobenius polynomial $E_{2m-6}(q)$, $|q_k| < 1$.

In the next section, we analyze the obtained results by numerically solving Fredholm's integral equation of the second kind and comparing it with Simpson's 1/3 rule.

3 Numerical results

It is known that finding an analytical solution to integral equations is quite complicated. If the kernel of the integral equation consists of complex functions, solving the integral equation analytically requires a lot of work [4, 5]. We consider here the numerical solution of Fredholm's integral equation of the second kind, and in this connection, we recall the following method [6, 11].

We are given the integral equation

$$y(x) = \lambda \int_0^1 K(x, t) y(t) dt + f(x),$$

we replace the integral under the integral with the following sum

$$\int_0^1 K(x, t)y(t)dt \cong \sum_{j=0}^N \alpha_j K(x_i, t_j)y(t_j), \quad i = \overline{0, N},$$

where α_j are the coefficients of the quadrature formula. By inserting the last approximate equation into the given integral equation, we form a system of linear equations.

$$y_i - \lambda \sum_{j=0}^N \alpha_j K_{ij} y_j \Delta t = f_i, \quad i = \overline{0, N},$$

where $x_i = t_i$, $f(x_i) = f_i$, $K(x_i, t_j) = K_{ij}$. We find y_i , ($i = \overline{1, N}$) from the system of linear equations.

We apply the derived optimal quadrature formula constructed in this work to the numerical solution of Fredholm's integral equation of the second kind. To do this, we first replace the first and second derivatives in the formula with finite differences.

$$\begin{aligned} \varphi'(0) &= \frac{-25\varphi(0) + 48\varphi(h) - 36\varphi(2h) + 16\varphi(3h) - 3\varphi(4h)}{12h} \\ \varphi'(1) &= \frac{25\varphi(1) - 48\varphi((N-1)h) + 36\varphi((N-2)h) - 16\varphi((N-3)h) + 3\varphi((N-4)h)}{12h} \\ \varphi''(x_i) &= \frac{-\varphi(x_{i-2}) + 16\varphi(x_{i-1}) - 30\varphi(x_i) + 16\varphi(x_{i+1}) - \varphi(x_{i+2}))}{12h^2}, \quad i = \overline{2, N-2} \\ \varphi''(0) &= \frac{45\varphi(0) - 154\varphi(h) + 214\varphi(2h) - 156\varphi(3h) + 61\varphi(4h) - 10\varphi(5h)}{12h^2}, \\ \varphi''(1) &= \frac{1}{12h^2} [45\varphi(1) - 154\varphi((N-1)h) + 214\varphi((N-2)h) - 156\varphi((N-3)h) + \\ &\quad + 61\varphi((N-4)h) - 10\varphi((N-5)h)]. \end{aligned}$$

We numerically solve the following integral equations using the optimal quadrature formula constructed in $L_2^{(4)}(0, 1)$ space.

Example 1.

$$u(x) = e^x + 2 \int_0^1 e^{x+t} u(t) dt.$$

We numerically analyze the given integral equation with the help of the derivative optimal quadrature formula and Simpson's 1/3 formula when $N = 6$. For this, we write down the optimal quadrature formula derived from (1) using finite differences as follows

$$\begin{aligned} \int_0^1 \varphi(x) dx &\cong \sum_{\beta=0}^6 C_0[\beta] \varphi(h\beta) + \frac{h^2}{12} (\varphi'(0) - \varphi'(1)) + \sum_{\beta=0}^6 C_1[\beta] \varphi''(h\beta) = \\ &= \varphi(0) \left[\frac{47h}{144} + \frac{15C_1[0]}{4h^2} - \frac{C_1[2]}{12h^2} - \frac{5C_1[5]}{6h^2} \right] + \\ &+ \varphi\left(\frac{1}{6}\right) \left[\frac{4h}{3} - \frac{77C_1[0]}{6h^2} + \frac{15C_1[1]}{4h^2} + \frac{4C_1[2]}{3h^2} - \frac{C_1[3]}{12h^2} + \frac{61C_1[5]}{12h^2} - \frac{5C_1[6]}{6h^2} \right] + \end{aligned}$$

$$\begin{aligned}
& +\varphi\left(\frac{2}{6}\right)\left[\frac{35h}{48}+\frac{107C_1[0]}{6h^2}-\frac{77C_1[1]}{6h^2}-\frac{5C_1[2]}{2h^2}+\frac{4C_1[3]}{3h^2}-\frac{C_1[4]}{12h^2}-\frac{13C_1[5]}{h^2}+\frac{61C_1[6]}{12h^2}\right]+ \\
& +\varphi\left(\frac{3}{6}\right)\left[\frac{11h}{9}-\frac{13C_1[0]}{h^2}+\frac{107C_1[1]}{6h^2}+\frac{4C_1[2]}{3h^2}-\frac{5C_1[3]}{2h^2}+\frac{4C_1[4]}{3h^2}+\frac{107C_1[5]}{6h^2}-\frac{13C_1[6]}{h^2}\right]+ \\
& +\varphi\left(\frac{4}{6}\right)\left[\frac{35h}{48}+\frac{61C_1[0]}{12h^2}-\frac{13C_1[1]}{h^2}-\frac{C_1[2]}{12h^2}+\frac{4C_1[3]}{3h^2}-\frac{5C_1[4]}{2h^2}-\frac{77C_1[5]}{6h^2}+\frac{107C_1[6]}{6h^2}\right]+ \\
& +\varphi\left(\frac{5}{6}\right)\left[\frac{4h}{3}-\frac{5C_1[0]}{6h^2}+\frac{61C_1[1]}{12h^2}-\frac{C_1[3]}{12h^2}+\frac{4C_1[4]}{3h^2}+\frac{15C_1[5]}{4h^2}-\frac{77C_1[6]}{6h^2}\right]+ \\
& +\varphi(1)\left[\frac{47h}{144}-\frac{5C_1[1]}{6h^2}-\frac{C_1[4]}{12h^2}+\frac{16C_1[6]}{4h^2}\right],
\end{aligned}$$

where $C_1[\beta]$, $\beta = \overline{0,6}$ are given in Theorem 2.

We write the given integral equation in the form below

$$u(x_i) = e^{x_i} + 2e^{x_i} \sum_{j=0}^6 A_j e^j u(t_j), \quad i = \overline{0,6},$$

and we find the unknown $u(x_i)$ by solving the system of linear algebraic equations. The exact solution of the integral equation is $u(x) = \frac{e^x}{2-e^2}$. In **Table 1** gives a numerical analysis of the solution of the integral equation. **Table 1** shows the error of the Simpson formula through **Error(Simpson 1/3)**, and the error of the derivative optimal quadrature formula through **Error(OQF)**.

Table 1.

x_i	Exact solution	Error (Simpson 1/3)	Error (OQF)
0	-0.1855612526	$1.48 * 10^{-5}$	$1.33 * 10^{-6}$
1/6	-0.2192147180	$1.75 * 10^{-5}$	$1.58 * 10^{-6}$
2/6	-0.2589715897	$2.07 * 10^{-5}$	$1.86 * 10^{-6}$
3/6	-0.3059387842	$2.45 * 10^{-5}$	$2.20 * 10^{-6}$
4/6	-0.3614239684	$2.90 * 10^{-5}$	$2.60 * 10^{-6}$
5/6	-0.4269719685	$3.42 * 10^{-5}$	$3.07 * 10^{-6}$
1	-0.5044077809	$4.04 * 10^{-5}$	$3.63 * 10^{-6}$

Example 2.

$$u(x) = x^4 + 1 - \frac{14x}{45} + \int_0^1 xt^4 u(t) dt.$$

The exact solution of the integral equation is $u(x) = x^4 + 1$.

Table 2.

x_i	Exact solution	Error (Simpson 1/3)	Error (OQF)
0	1	0	0
1/6	1.000771605	$2.90 * 10^{-4}$	$1.61 * 10^{-4}$
2/6	1.012345679	$5.80 * 10^{-4}$	$3.22 * 10^{-4}$
3/6	1.062500000	$8.70 * 10^{-4}$	$4.84 * 10^{-4}$
4/6	1.197530864	$1.16 * 10^{-3}$	$6.45 * 10^{-4}$
5/6	1.482253086	$1.45 * 10^{-3}$	$8.07 * 10^{-4}$
1	2	$1.74 * 10^{-3}$	$9.68 * 10^{-4}$

From **Table 1.** and **Table 2.**, it can be seen that the error of the optimal quadrature formula is smaller than the error of the Simpson 1/3 formula.

4 Conclusion

In this research work, a derivative optimal quadrature formula is constructed using the values of the function up to the second derivative at the nodal points for the approximate integration of definite integrals and the numerical solution of integral equations. A representation of the error function corresponding to the difference between the quadrature sum and the definite integral is found. The error function $C_1[\beta]$ is a multivariate function with respect to the coefficients. To find the conditional extremum of a multivariable function, we constructed a Lagrange function. By solving the system of equations, we found an analytical representation of the coefficients. We proved that this quadrature formula exactly integrates polynomials of degree $m - 1$. We have demonstrated the effectiveness of the proposed quadrature formulation by numerically solving the integral equations.

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ПРИБЛИЖЕННОЕ РЕШЕНИЕ ИНТЕГРАЛЬНОГО УРАВНЕНИЯ ФРЕДГОЛЬМА ВТОРОГО РОДА МЕТОДОМ ОПТИМАЛЬНЫХ КВАДРАТУР

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В мире особое внимание уделяется созданию различных оптимальных методов расчета. Статья посвящена построению производных оптимальных квадратурных формул в пространстве дифференцируемых функций с использованием метода Соболева. Эта квадратурная формула состоит из линейной комбинации значений интервала $[0,1]$ до второй производной функции во всех узлах. Погрешность квадратурных формул оценивается нормой функции ошибок. Оптимальную квадратурную формулу получим минимизацией нормы функции ошибок по коэффициентам полученной квадратурной формулы. Полученные оптимальные квадратурные формулы точны для всех степенных функций. Кроме того, приведены некоторые методы численного решения интегральных уравнений Фредгольма второго типа. Этими методами являются производные оптимальные квадратурные формулы и метод Симпсона $1/3$. Приводятся числовые примеры, демонстрирующие эффективность и точность представленной работы.

Ключевые слова: пространство Соболева, интегральные уравнения Фредгольма, производная оптимальная квадратурная формула, функционал ошибки, метод Соболева, оптимальные коэффициенты.

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Содержание

Шадиметов Х.М., Жабборов Х.Х.

Оптимальная квадратурная формула для приближенного вычисления сингулярных интегралов с ядром Гильберта 5

Исматуллаев Г.П., Бахромов С.А., Мирзакабилов Р.Н.

Построение кубатурной формулы пятой степени точности, содержащей значения частных производных 15

Ахмедов Д.М., Авезов А.Х., Хакимова И.К.

Оптимальные квадратурные формулы для гиперсингулярных интегралов в пространстве Соболева 24

Болтаев А.К.

Об одной модификации метода Соболева для приближения функции 33

Ахмадалиев Г.Н.

Точная верхняя оценка погрешности квадратурных формул в гильбертовом пространстве $K_{2,\omega}^{(m)}$ 45

Шадиметов Х.М., Гуломов О.Х.

Оптимальные квадратурные формулы для вычисления интегралов от быстроосциллирующих функций 56

Нуралиев Ф.А., Кузиев Ш.С., Джураева К.А.

Приближенное решение интегрального уравнения Фредгольма второго рода методом оптимальных квадратур 66

Шадиметов Х.М., Усманов Х.И.

Оптимальная аппроксимация операторов со степенно-логарифмическими ядрами 74

Хаётов А.Р., Нафасов А.Ю., Бердимуратова У.А.

Оптимальные интерполяционные формулы с производной в пространстве $W_2^{(2,1)}(0,1)$ 90

Бабаев С.С.

Весовая оптимальная квадратурная формула с производными в гильбертовом пространстве 99

Абдураходов А.А.

Оптимальная аппроксимация интегралов Фурье методом фи-функций 108

Шадиметов Х.М., Усманов Х.И.

Сравнение результатов приближенного решения линейных интегральных уравнений Фредгольма второго рода различными методами 118

Юсупов М.

Исследование нелинейной вязкоупругой виброзащитной системы 134

Contents

Shadimetov Kh.M., Jabborov Kh.Kh.

Optimal quadrature formula for approximate calculation of singular integrals with Hilbert kernel 5

Ismatullaev G.P., Bakhromov S.A., Mirzakabilov R.N.

Construction of a cubature formula of the fifth degree of accuracy containing the values of partial derivatives 15

Akhmedov D.M., Avezov A.Kh., Hakimova I.K.

Optimal quadrature formulas for hypersingular integrals in the Sobolev space . . 24

Boltaev A.K.

On one modification of the Sobolev method for approximating a function 33

Akhmadaliev G.N.

A sharp upper bound for the error of quadrature formulas in Hilbert space $K_{2,\omega}^{(m)}$ 45

Shadimetov Kh.M., Gulomov O.Kh.

Optimal quadrature formulas for calculating integrals of rapidly oscillating functions 56

Nuraliev F.A., Kuziev Sh.S., Djuraeva K.A.

Approximate solution Fredholm integral equation of the second kind by the optimal quadrature method 66

Shadimetov Kh.M., Usmanov Kh.I.

Optimal approximation of operators with power-logarithmic kernels 74

Hayotov A.R., Nafasov A.Y., Berdimuradova U.A.

An optimal interpolation formulas with derivative in the space $W_2^{(2,1)}$ 90

Babaev S.S.

The weighted optimal quadrature formula with derivatives in the Hilbert space . 99

Abduakhadov A.A.

Optimal approximation of Fourier integrals by the phi-function method 108

Shadimetov Kh.M., Usmanov Kh.I.

Comparison of the results of the approximate solution of linear Fredholm integral equations of the second kind by various methods 118

Yusupov M.

Study of nonlinear viscoelastic vibration protection system 134